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## **ABSTRACT**

A method of and an apparatus for computing a Capital Market Index of an individual country or of multiple countries. The method of computing the Capital Market Index of an individual country involves a determination of the indexes of desired sectors of the marketplace. The indexes are then weighted and combined into a single index representing the entire marketplace. In order to compute the index of multiple countries, the individual countries capital market indexes are weighted and combined. The apparatus is a computer or having a computer program for performing the above-described method encoded in the memory thereof.